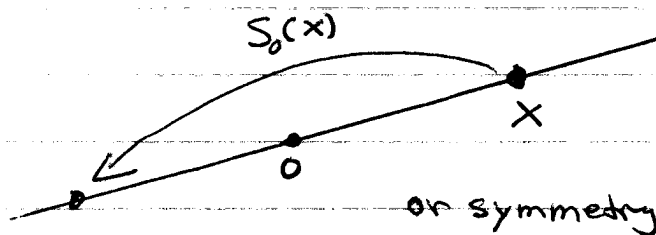


Harmonic Analysis on Symmetric Spaces

§1 Symmetric spaces

Let us start with two simple examples

a) $X = \mathbb{R}^n$. Define a map $S_0: \mathbb{R}^n \rightarrow \mathbb{R}^n$ by
$$S_0(x) = -x$$



Thus S_0 is the reflection / around the point $0 \in \mathbb{R}^n$.

We can also describe S_0 in the following way:

Let $\gamma(t) = t\vec{v}$ be a line (geodesic) in \mathbb{R}^n . Then

$$S_0(\gamma(t)) = \gamma(-t).$$

There is - from the point of view of geometry - nothing special about the point $\vec{0}$, and we can do the same

for any other point \vec{y} instead of $\vec{0}$. So, let

$\gamma(t) = \vec{y} + t\vec{v}$ be a line in \mathbb{R}^n , then the symmetry

S_y around y is given by

$$S_y(\gamma(t)) = \gamma(-t) = \vec{y} - t\vec{v}$$

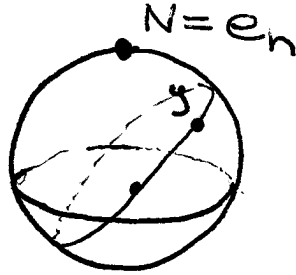
We can also use

$$S_y(\vec{x}) = S_0(\underbrace{x - y}_y) + y = 2y - x.$$

Translating to $\vec{0}$

Translating back to y

$$b) S^{n-1} = \{x \in \mathbb{R}^n \mid \|x\| = 1\}$$



~~We define first~~

Let $y \in S^{n-1}$. Let $x \in S^{n-1}$. Then there exists an unique big circle geodesic γ containing y and x .

Write the circle as $\gamma(t)$, with $\gamma(1) = y$. Then $S_y(x) = \gamma(-t)$.

Definition A manifold Σ is called locally symmetric if for all $y \in \Sigma$ there exist an open neighborhood U and a differentiable map $S_y: U \rightarrow U$ such that $(dS_y)_y = -\text{Id}$.

Σ is a symmetric space if S_y extends to all of Σ for every $y \in \Sigma$.

§2 Lie groups

We will only use Lie groups that are closed subgroups of

$$GL(n, \mathbb{C}) = \{g \mid g \text{ } n \times n \text{ matrix, } \det g \neq 0\}.$$

Examples:

- $SL(n, \mathbb{R}) = \{g \in GL(n, \mathbb{R}) \mid \det g = 1\}$
- $U(n) = \{g \mid g^* g = I_n\}$ where

$$g^* = \overline{(g^t)}$$

or

$$(g_{ij})^* = (\overline{g_{ji}}).$$

Here $I_n = \text{diag}(1, \dots, 1)$ is the identity matrix.

- $SU(n) = \{g \in U(n) \mid \det g = 1\}$
- $SO(n) = \{g \in SL(n, \mathbb{R}) \mid g^t = g^{-1}\}$

$$= SU(n) \cap SL(n, \mathbb{R}).$$

We will mainly be interested symmetric spaces of the form

$$G/K = \overline{X}$$

where G is a Lie group. Furthermore, there exists an involution $\theta: G \rightarrow G$ ($\theta(ab) = \theta(a)\theta(b)$, $\theta^2 = \text{id}$) such that

$$(G^\theta)_0 \subseteq K \subseteq G^\theta = \{g \in G \mid \theta(g) = g\}$$

where the subscript 0 stands for the connected component containing the identity element e .

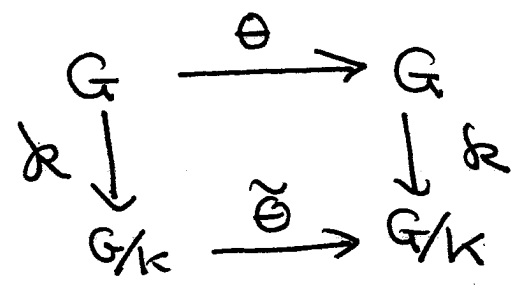
Note that K is a closed subgroups, but in general not a normal subgroups. Define a map

$$\tilde{\theta} : \tilde{X} \rightarrow \tilde{X}$$

by

$$\tilde{\theta}(gK) = \theta(g)K$$

or



As $\theta(K) = K$ it follows that $\tilde{\theta}$ is well defined [if $gK = hK \Rightarrow \exists k \in K: gk = h \Rightarrow \theta(h) = \theta(g)k$ and hence $\theta(h)K = \theta(g)K.$]

We also note that $\tilde{\theta}^2 = id$. Hence we can define $S_{x_0}(x) = \tilde{\theta}(x)$ ($x_0 = eK$). Note, we still have to show that $(dS_{x_0})_{x_0} = id!$

~~For $y = g \cdot x_0$~~

Define for $g \in G$ a diffeomorphism $l_g : \tilde{X} \rightarrow \tilde{X}$

by

$$l_g(x) = g \cdot x \text{ or } l_g(hK) = (gh)K.$$

Translation in the space \tilde{X} .

Let $y \in X$. Let $g \in G$ be such that

$$y = l_g(x_0)$$

Define $S_y(x) = l_g(S_{x_0}(l_g^{-1}x))$. It is easy

to see that S_y is well defined, i.e. does not depend on which g with $y = gx_0$, we use. Again $S_y^2 = \text{id}$.

Examples

a) Let $G = \mathbb{R}^n \times SO(n)$ (as a set). We view elements of G as diffeomorphism (in fact affine linear maps) on \mathbb{R}^n and use that to define the group multiplication. It then becomes

$$(x, g)(\xi) = g(\xi) + x$$

and

$$(x, g)(y, h)(\xi) = (x, g)(h(\xi) + y)$$

$$= g(h(\xi) + y) + x$$

$$= (x + g(y), gh)(\xi)$$

In particular $(x, g)^{-1} = (-g^{-1}x, g^{-1})$. Thus G is the semidirect product $\mathbb{R}^n \rtimes SO(n)$.

Note, the elements in G are exactly the orient preserving maps that preserve also the distance

$$\|x - y\| = \|T(x) - T(y)\|$$

Define $\theta: G \rightarrow G$ by $\theta(x, y) = (-x, y)$.

Then θ is an involution and $G^\theta = SO(n)$. Thus

$$\mathbb{R}^n = G/K$$

It is clear by construction that the symmetry introduced in the beginning is the one corresponding to θ .

b) For $p, q \in \mathbb{N}, p+q = n$ let

$$I_{p,q} = \begin{pmatrix} I_p & 0 \\ 0 & -I_q \end{pmatrix}$$

and note that $I_{p,q}^2 = I_n$. Define $\tau_{p,q}: GL_n(\mathbb{C}) \rightarrow GL_n(\mathbb{C})$

by

$$\tau_{p,q}(g) = I_{p,q} g I_{p,q}.$$

Then $\tau_{p,q}$ is an involution. Write $g = \begin{pmatrix} A & B \\ C & D \end{pmatrix}$.

Then

$$\tau_{p,q}(g) = \begin{pmatrix} A & -B \\ -C & D \end{pmatrix}$$

Thus

$$GL_n^{\tau_{p,q}} = \left\{ \begin{pmatrix} A & 0 \\ 0 & B \end{pmatrix} \mid A \in GL(p), B \in GL(q) \right\}$$

Let $G = SO(n)$. Then $\tau_{p,q}(G) = G$ and $\tau_{p,q}$ defines an involution on $SO(n)$. We have

$$SO(n)^{\tau_{p,q}} = \left\{ \begin{pmatrix} A & 0 \\ 0 & B \end{pmatrix} \mid A \in O(p), B \in O(q) \right. \\ \left. \det A \det B = 1 \right\}$$

$$= S(O(p) \times O(q)).$$

Let $G_{n,p}$ be the set of p -dimensional subspaces of \mathbb{R}^n . Let $X_0 = \{(x_1, \dots, x_p, 0, \dots, 0) \mid x_1, \dots, x_p \in \mathbb{R}\}$
 $= \sum_{j=1}^p \mathbb{R}e_j \in G_{n,p}$.

a) Let $X \in G_{n,p}$. Let $f_1, \dots, f_p \in X$ be an orthonormal basis for X . Extend f_1, \dots, f_p to an onb of \mathbb{R}^n , denoted by f_1, \dots, f_n . We may assume that $\{f_1, \dots, f_n\}$ is positively oriented. Define a linear map $A: \mathbb{R}^n \rightarrow \mathbb{R}^n$ by

$$Ae_j = f_j$$

where e_1, \dots, e_n is the standard basis for \mathbb{R}^n . Then, as the columns of A are the vectors f_j we have

$$A^*A = (\langle f_i, f_j \rangle) = (\delta_{ij}) = I$$

As $\det A = 1$ we have $A \in SO(n)$. Furthermore

$A X_0 = X$. Hence $A SO(n)$ acts transitively. It easy to see that

$$SO(n)^* = S(O(p) \times O(q)).$$

Hence

$$(*) \quad G_{n,p} = SO(n) / \overbrace{S(O(p) \times O(q))}^K.$$

If $g = [f_1, \dots, f_p]$ (f_j the column vectors). Then the maps in $(*)$ can be given as

$$\begin{aligned} g \cdot K &\mapsto \text{Subspace generated by } f_1, \dots, f_p \\ &= \sum_{j=1}^p \mathbb{R}f_j \\ &= X[f_1, \dots, f_p]. \end{aligned}$$

The involution θ is given by $f_j = \begin{cases} x_j & \text{if } j \leq p \\ -x_j & \text{if } j > p \end{cases}$

$$\begin{bmatrix} f_{1,1} & \dots & f_{1,p} & & \\ \vdots & & \vdots & & \\ f_{p,1} & \dots & f_{p,p} & & \\ \hline -f_{p+1,1} & \dots & -f_{p+1,p} & & \\ \vdots & & \vdots & & \\ -f_{n,1} & \dots & -f_{n,p} & & \end{bmatrix}$$

Thus, the symmetry around x_0 is given by

$$X = \{(x_1, \dots, x_p, x_{p+1}, \dots, x_n)\} \\ \mapsto \{(x_1, \dots, x_p, -x_{p+1}, \dots, -x_n)\}$$

c) Take now $S^{n-1} = X$. Then $SO(n)$ acts transitively on X .

The stabilizer of $e_1 \in X$ is

$$\left\{ \begin{bmatrix} 1 & 0 \\ 0 & A \end{bmatrix} \mid A \in SO(n-1) \right\} \simeq SO(n-1)$$

Thus $S^{n-1} = SO(n)/SO(n-1)$ and the map is given by

$$[f_1, \dots, f_n] SO(n) \mapsto f_1 \in S^{n-1}$$

As we have just seen, the symmetry is $\begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} \mapsto \begin{bmatrix} -x_1 \\ \vdots \\ -x_n \end{bmatrix}$ which is exactly the same symmetry as considered earlier

d) H^+ or $\mathbb{C}^+ = \{z = x+iy \in \mathbb{C} \mid y > 0\}$. For $\begin{pmatrix} a & b \\ c & d \end{pmatrix} \in SL(2, \mathbb{R})$

define

$$y \cdot z = \begin{pmatrix} a & b \\ c & d \end{pmatrix} z = \frac{az + b}{cz + d} \\ = \frac{(ax + by + iay)(cx + d - icy)}{|cz + d|^2} \\ = \frac{(ac(x^2 + y^2) + (ad + bc)x + bd)}{|cz + d|^2} + i \frac{y}{|cz + d|^2}$$

Hence $\text{Im}(g \cdot z) > 0$. It is easy to see that $(g_1, g_2) \cdot z = g_1(g_2 \cdot z)$ and $I \cdot z = z$. Note that

$$\begin{pmatrix} a & x \\ 0 & a^{-1} \end{pmatrix} \cdot i = \frac{ai + x}{a^{-1}} = a^2 i + x/a$$

Hence

$$\begin{pmatrix} \sqrt{y} & x/\sqrt{y} \\ 0 & 1/\sqrt{y} \end{pmatrix} \cdot i = x + iy$$

so $SL_2(\mathbb{R})$ acts transitively on \mathbb{C}^+ . Assume that

$$g \cdot i = \begin{pmatrix} a & b \\ c & d \end{pmatrix} i = \frac{ai + b}{ci + d} = i$$

Then this is if and only if

$$ai + b = -c + di$$

$$\Leftrightarrow b + c = \text{and } d - a = 0$$

$$\Leftrightarrow b = -c \text{ and } d = a$$

Thus

$$g = \begin{pmatrix} a & b \\ -b & a \end{pmatrix}$$

As $\det g = a^2 + b^2 = 1$ it follows, that there exist a θ s.t

$$g = \begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix} \in SO(2).$$

Thus $\mathbb{C}^+ \cong SL_2(\mathbb{R})/SO(2)$. Define $\theta: SL_2(\mathbb{R}) \rightarrow SL_2(\mathbb{R})$

by

$$\theta(g) = (g^{-1})^t$$

Then $SO(2) = \mathfrak{sl}_2(\mathbb{R})^\theta$. Thus, the symmetry around i

is given by:

$$\begin{aligned}
 z = x + iy &= \begin{pmatrix} \sqrt{y} & x/\sqrt{y} \\ 0 & -1/\sqrt{y} \end{pmatrix} \cdot i \\
 &\rightarrow \begin{pmatrix} -1/\sqrt{y} & 0 \\ -x/\sqrt{y} & \sqrt{y} \end{pmatrix} \cdot i \\
 &= \frac{i/\sqrt{y}}{-i x/\sqrt{y} + \sqrt{y}} = \frac{-1}{z} \\
 &= \frac{-x}{x^2 + y^2} + i \frac{y}{x^2 + y^2}.
 \end{aligned}$$

e) Our final example is the space of positive definite matrices.

Recall, A is positive definite if $A^t = A$ and for all $v \in \mathbb{R}^n, v \neq 0$,
 $(Av, v) > 0$.

Define an action of $GL(n, \mathbb{R}) = G$ on $\text{Sym}^+(n, \mathbb{R})$ by

$$g \cdot X = g X g^t$$

Then the stabilizer of I_n is $SO(n)$. Let $X \in \text{Sym}^+(n, \mathbb{R})$

then there is $g \in GL(n, \mathbb{R})$ such that $X = g g^t = g \cdot I$

hence the action is transitive.

[As X is symmetric it can be diagonalized. Thus, there

is $k \in SO(n)$ such that

$$k^t X k = \begin{pmatrix} a_1 & & 0 \\ & \ddots & \\ 0 & & a_n \end{pmatrix} = \text{diag}(a_1, \dots, a_n).$$

As X is positive definite $a_j > 0$. Let

$$Y = k \cdot \text{diag}(\sqrt{a_1}, \dots, \sqrt{a_n})$$

Then $Y^2 = X$. But $Y = Y^t$.

Let $\theta(g) = (g^{-1})^t$. Then $G^\theta = SO(n) = G^{\mathbb{I}} = K$.

Hence $\text{Sym}^+(n, \mathbb{R})$ is a symmetric space, and the symmetry is given by $X \mapsto X^{-1}$.

Lemma Let $g \in GL(n, \mathbb{R})$. Then there exists a unique $k \in SO(n)$ and $X \in \text{Sym}^+(n, \mathbb{R})$ such that $g = Xk$.

Furthermore, there exists an unique symmetric matrix Y s.t. $X = \exp Y$.

Proof. The first statement is just the polar decomposition of g , $g = \sqrt{gg^t} k$ for some $k \in SO(n)$. For the second part let

$$Y = k \text{diag}(\log a_1, \dots, \log a_n) k^{-1}$$

where k and a_j are as on page 10. \square

§ Symmetric Lie algebras.

$$\subseteq GL(n, \mathbb{C})$$

The Lie algebra of the linear Lie group G is the set

$$\mathfrak{g} = \{X \in \mathfrak{gl}(n, \mathbb{C}) \mid \forall t \in \mathbb{R} : e^{tX} \in G\}.$$

Here $\mathfrak{gl}(n, \mathbb{C}) = M_n(\mathbb{C})$ is the Lie algebra of $GL(n, \mathbb{C})$.

Lemma \mathfrak{g} is a Lie algebra, i.e.

- a) \mathfrak{g} is a vector space (over \mathbb{R})
- b) $[X, Y] = XY - YX \in \mathfrak{g}$ if $X, Y \in \mathfrak{g}$.

Note that the Jacobi identity

$$[X, [Y, Z]] + [Y, [Z, X]] + [Z, [X, Y]] = 0$$

holds. \square

Note, $X \in \mathfrak{gl} \Rightarrow \det e^X = e^{\text{Tr}(X)} > 0 \Rightarrow e^X \in GL$

Note also that we can view \mathfrak{ng} as the tangent space of $e = I$:

$$\mathfrak{ng} = T_e G$$

Here are some simple facts:

Lemma There exists an open $V \subseteq \mathfrak{ng}$, $0 \in V$, and open

$U \subseteq G$, $e \in U$, such that

$$\exp: V \rightarrow U, X \mapsto e^X,$$

is a diffeomorphism.

Proof. We note first that this is correct for $G = GL(n, \mathbb{R})$

because $D\exp = Id$. By the claim the follows by

the inverse function theorem.

As next step one shows:

Lemma Let $\mathfrak{ng}_1, \dots, \mathfrak{ng}_k \subseteq \mathfrak{ng}$ be subspaces such

that $\mathfrak{ng}_1 \oplus \dots \oplus \mathfrak{ng}_k = \mathfrak{ng}(h)$. Then there exists open

neighborhoods V_j of 0 in \mathfrak{ng}_j and open $e \in U \subset GL$ such

$$\text{that } \underbrace{V_1 \oplus \dots \oplus V_k}_{V_j} \rightarrow (x_1, \dots, x_k) \mapsto e^{x_1} \dots e^{x_k} \in U$$

$$V_1 \times \dots \times V_k \rightarrow (x_1, \dots, x_k) \mapsto e^{x_1} \dots e^{x_k} \in U$$

is a diffeomorphism.

Proof This follows again from the ~~implicit~~ inverse function theorem. \square

Our Lemma now follows easily by taking \mathfrak{ng}_j $k=2$,

$\mathfrak{ng}_2 = \mathfrak{ng}$ and \mathfrak{ng}_1 as any complementary subspace of

\mathfrak{ng}_2 in $\mathfrak{ng}(h)$.

If $X \in \mathfrak{g}$ then we can view X as vector field on G by defining

$$X_g f := \left. \frac{d}{dt} f(g e^{tX}) \right|_{t=0}$$

Define $l_g: G \rightarrow G$ by $x \mapsto gx$. Then l_g is a diffeomorphism with inverse $l_{g^{-1}}$. Hence

$$T_g G = (dl_g)_e T_e G = (dl_g)_e \mathfrak{g}$$

or

$$TG = G \times \mathfrak{g}.$$

Def. A vector field $X: G \rightarrow TG$ is left-invariant if $X \circ l_g = dl_g \circ X$ for all $g \in G$.

Note, that this means that

$$X_{g \circ h} = (dl_g)_h (X_h)$$

for all $g, h \in G$.

Lemma Denote by $\mathcal{K}(G)^G$ the space of left-invariant vector fields on G . Then

$$\mathcal{K}(G)^G \times \mathfrak{g} \rightarrow \mathfrak{g}$$

is a linear isomorphism.

Proof: It is clear that the map is linear. If $X_e = 0$, then $X_g = (dl_g)_e (X_e) = 0$, so $X = 0$. Let $X \in \mathfrak{g}$ and define $X_g = (dl_g)_e (X)$ or

$$X_g f = \left. \frac{d}{dt} f(g e^{tX}) \right|_{t=0}$$

as before. Then $X_e = X$ so the map is surjective. \square

Lemma Let G and H be Lie groups and $\varphi: G \rightarrow H$ a homomorphism. Then there exists a unique Lie algebra homomorphism $\dot{\varphi}: \mathfrak{g} \rightarrow \mathfrak{h}$ such that

$$\exp_H \dot{\varphi}(X) = \varphi(\exp_G X)$$

for all $X \in \mathfrak{g}$.

Proof: φ is differentiable. Define $\dot{\varphi}(X) = \left. \frac{d}{dt} \varphi(e^{tX}) \right|_{t=0} = D_e \varphi(e)X$

Note that $\varphi(e^{(t_0+h)X}) = e^{hX} \varphi(e^{t_0X})$. Hence

$$D\varphi(e^{t_0X})X = \varphi(e^{t_0X}) D\varphi(e)X = (D\varphi(e)X) \varphi(e^{t_0X})$$

Define $\psi(t) = \varphi(e^{tX}) \Rightarrow \psi'(t) = (D\varphi(e)X) \psi(t), \psi(0) = e$

$\Rightarrow \psi(t) = e^{t D\varphi(e)X} = e^{t \dot{\varphi}(X)}$ and the claim follows \square
(we will next show that $\dot{\varphi}$ is a homomorphism.)

Let $\tau: G \rightarrow G$ be a nontrivial involution. By the above there exists an involution $\dot{\tau}: \mathfrak{g} \rightarrow \mathfrak{g}$ s.t.

$$\tau(e^X) = e^{\dot{\tau}X}$$

As $\tau^2(e^X) = e^X = \tau(e^{\dot{\tau}X}) = e^{\dot{\tau}^2 X}$ and \exp is a local diffeomorphism it follows that $\dot{\tau}^2 = \text{id}$.

It follows that

$$\mathfrak{g} = \mathfrak{g}_+ \oplus \mathfrak{g}_-$$

where

$$\mathfrak{g}_+ = \{ X \in \mathfrak{g} \mid \dot{\tau}X = X \} \quad (+1 \text{-eigenspace})$$

$$\mathfrak{g}_- = \{ X \in \mathfrak{g} \mid \dot{\tau}X = -X \} \quad (-1 \text{-eigenspace})$$

Lemma \mathfrak{g} is the Lie algebra of $K = G^T$ (or $(G^T)_0$).

Proof. Let $X \in \mathfrak{g} \Rightarrow \tau(e^{tX}) = e^{t\tau(X)} = e^{tX}$. Hence $e^{tX} \in K$ for all $t \in \mathbb{R}$ or $X \in \text{Lie}(K)$. Similarly, if $\tau(e^{tX}) = e^{tX}$ for all $t \in \mathbb{R}$ ($e^{tX} \in K$ for all t), then

$$e^{t\tau(X)} = e^{tX}$$

Differentiate at $t=0 \Rightarrow \tau(X) = X$. \square

Lemma There exist a neighborhood $U \subseteq \mathfrak{g}$ and $V \subseteq G/K$, $eK \in V$ such that the map

$$\begin{aligned} \text{Exp}: U &\rightarrow V \\ X &\mapsto e^X \cdot K \end{aligned}$$

is a diffeomorphism.

Proof. Let $\tilde{U} \subseteq \mathfrak{g}$ or be such that $\exp: \tilde{U} \rightarrow \exp \tilde{U}$ is a diffeomorphism. Let $V \subseteq G/K$ and $V_1 \subseteq \mathfrak{g}$ be such that $V_1 + V_1 \subseteq \tilde{U}$ and such that

$$V_1 \times V_1 \ni (X, Y) \mapsto e^X e^Y \in G$$

is a diffeomorphism onto its image \tilde{V} . Let

$V = \tilde{V}K = \mathfrak{g}(\tilde{V})$ open. Then $\text{Exp}: U \rightarrow V$ is

surjective. Assume that $X, Y \in U$ are such that

$$e^X \cdot K = e^Y \cdot K$$

$\Rightarrow \exists k \in K: e^X k = e^Y$. Apply τ to both sides

$$e^{-X} k = e^{-Y}$$

Thus $e^{2Y} = e^Y \tau(e^Y) = e^X k k^{-1} e^{+X} = e^{2X}$. But then $X=Y$ \square

It follows that with $x_0 = eK$, we have

$$\mathfrak{m} \cong T_{x_0} G/K$$

and each $X \in \mathfrak{m}$ defines a derivative of $C^\infty(G/K)$ at the point x_0 by

$$X_0 f = \left. \frac{d}{dt} f(e^{tX} \cdot x_0) \right|_{t=0}$$

If we -again- define $l_g: G/K \rightarrow G/K$ by $l_g(aK) = (ga)K$, then

$$dl_g(X_0) f = \left. \frac{d}{dt} f(g e^{tX} \cdot x_0) \right|_{t=0}$$

Ex $GL_n/SO(n)$
 $\mathfrak{m} \cong GL_n/SO(n)$

Exercise show that $T(G/K) \cong G \times_K \mathfrak{m}$.

§3 Riemannian

Corollary The involution $\tilde{\theta}: G/K \rightarrow G/K, gK \mapsto \theta(g)K$ makes G/K into a symmetric space.

~~§3 Riemannian Symmetric spaces~~

§3 Semisimple symmetric spaces

connected

We will mainly be interested in Riemannian symmetric spaces of the form G/K . It turns out, that up to coverings and products they are (depending on the curvature)

- U/K U compact, $K = (G^\theta)_0$ for an involution θ on U (curvature > 0)
- \mathbb{R}^n (curvature $= 0$)
- G/K where G is a semisimple Lie group and K a maximal compact subgroup.

Def. Let $G \subseteq GL(n, \mathbb{C})$. Then

- 1) G is reductive if there exists a $g \in GL(n, \mathbb{C})$ such that $g G g^{-1}$ is invariant under the anti-homomorphism $x \mapsto x^*$
- 2) G is semisimple if $\dim G > 1$ and the center of G is discrete.

Ex $GL(n, \mathbb{R})$ is reductive but not semisimple because the group

$$\mathbb{R}^+ I \subseteq Z(G(n, \mathbb{R}))$$

on the other hand the groups $SL(n, \mathbb{R})$ and $SO(n, \mathbb{R})$ are semisimple. \square

~~Let~~ G

From now on we will assume that $G^* = G$ if G is reductive (semisimple). Define $\theta(g) = (g^*)^{-1}$.

Note that $\theta|_{U(n)} = \text{id}$, and we always have $\theta(X) = X^*$.

Lemma If G is reductive, then $xy^* = yx$. \square

Lemma Let $K \subseteq GL(n, \mathbb{C})$. Then there exist a $g \in GL(n, \mathbb{C})$,
 g positive definite, such that

$$gKg^{-1} \subseteq U(n).$$

Proof. Let (\cdot, \cdot) denote the standard inner product
 on \mathbb{C}^n . Denote by dk a normalized Haar measure
 on K ($\int_K dk = 1$). Define a new inner product on \mathbb{C}^n
 by

$$(v, w)^\sim = \int_K (gkv, kw) dk$$

Then $(\cdot, \cdot)^\sim$ is K -invariant, i.e. for all $\tilde{k} \in K, v, w \in \mathbb{C}^n$
 we have

$$\begin{aligned} (\tilde{k}v, \tilde{k}w)^\sim &= \int_K (k\tilde{k}v, k\tilde{k}w) dk \\ &= \int_K (kv, kw) dk \\ &= (v, w)^\sim \end{aligned}$$

As $(\cdot, \cdot)^\sim$ is an inner product, there exist a positive
 definite A such that

$$(Av, w) = (v, w)^\sim$$

for all $v, w \in \mathbb{C}^n$. Let $k \in K$. Then

$$\begin{aligned} (Akv, w) &= (v, w)^\sim \\ &= (kv, kw) \\ &= (Akv, kw) \\ &= (k^*Ak v, w) \end{aligned}$$

$\Rightarrow A = k^*Ak$ or $k^* = Ak^*A^{-1}$. Let $g = \sqrt{A}$.

$$\begin{aligned} \text{Then } (gkg^{-1})^* &= (g^{-1})^* k^* g^* \\ &= g^* A k^* A^{-1} g \\ &= g^* k^* g^{-1} \\ &= (gkg^{-1})^{-1} \end{aligned}$$

or $gkg^{-1} \subseteq U(n)$ \square